

Lecture Notes on Numerical Weather Prediction

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Abstract

Notes of Lectures and additional information from books.

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1. Lecture 1 06/01/2025

1.1 Introduction to Numerical Weather Prediction

Numerical Weathering Problem (NWP) was first proposed by Bjerkives around 1900. It is mathematical initial value problem (IVP).

Initial value Problem (IVP) → simple pendulum.

$$\ddot{\theta} + \omega^2 \theta = 0 \quad (1.1)$$

$$\frac{d^2 \theta}{dt^2} + \omega^2 \theta = 0 \quad (1.2)$$

$$\theta(t) = A \cos(\omega t) + B \sin(\omega t) \quad (1.3)$$

Eq.(1.1) and Eq.(1.2) are second order linear ordinary differential equation, whose solution .Eq.(1.3) has 2 constants of integration A and B . Here θ and t are the dependent and independent variable since Eq.(1.1) and Eq.(1.2) have only one independent variable.

Values of A and B will depend on initial condition.

Since ODE is second order, 2 initial condition are needed at initial time, say $t = 0$. Which are:

$$\left. \begin{aligned} \theta(t=0) &= 1 \\ \frac{\theta(t=0)}{dt} &= 0 \end{aligned} \right\} \quad (1.4)$$

Eq.(1.2) and initial conditions Eq.(1.4) are together called **Mathematical IVP**. For any physical system the following two requirements are needed:

1. The equation (ODE or PDE) that governs the evolution of the above system.
2. The initial state of the system.

7 independent variables ($\mathbf{u}, \mathbf{v}, \mathbf{w}, \mathbf{T}, \rho, \mathbf{p}, \mathbf{q}$).

Surface area of Earth = $4\pi R^2 = 4\pi(6.37 \times 10^{12}) \approx 5.1 \times 10^{14} \text{ m}^2$

2. Lecture 2 07/01/2025

7 independent variables (u, v, w, T, ρ, p, q) therefore we need 7 Governing equations (system of 7 coupled non-linear partial differential equations):

1. Conservation of mass (continuity equation).
2. Conservation of momentum in rotating frame of reference (3 scalar equations, one each corresponding to scalar component of velocity).
3. Conservation of energy (Thermodynamic energy equation).
4. Conservation of moisture (moisture continuity equation).
5. Equation of state (Ideal gas equation).

Euler description of fluid motion is more convenient because of dependence on time and above 7 equations.

Total advective and convective time of lagrangian is given by:

$$\underbrace{\frac{DT}{Dt}}_{\text{Lagrangian Derivative}} = \underbrace{\frac{\partial T}{\partial t}}_{\text{Local derivative}} + \underbrace{\vec{V} \cdot \nabla T}_{\text{Advective Term}} \quad (2.1)$$

$$\frac{DT}{Dt} = \frac{\partial T}{\partial t} + u \frac{\partial T}{\partial x} + v \frac{\partial T}{\partial y} + w \frac{\partial T}{\partial z} \quad (2.2)$$

Using first law of Thermodynamics, Rate of heat is given by:

$$\begin{aligned} d\dot{q} &= d\dot{u} + d\dot{w} \\ \frac{DU}{Dt} &= \frac{Dq}{Dt} - \frac{Dw}{Dt} \\ C_v \frac{DT}{Dt} &= \frac{Dq}{Dt} - p \frac{D\alpha}{Dt} \end{aligned}$$

where $\frac{Dq}{Dt}$ is rate at which heating of air parcel due to non-adiabatic process, this change can happen via radiation, convection, conduction, latent heat while phase change.

$$\frac{DU}{Dt} = \vec{F}_{\text{net}} + \vec{F}_{\text{coriolis}} \quad (2.3)$$

This above Eq.(2.3) is convective derivative equation involving non-linear terms (i.e. $u \frac{\partial T}{\partial x}, v \frac{\partial T}{\partial y}, w \frac{\partial T}{\partial z}$).

Continuity equation:

$$\frac{1}{\rho} \frac{D\rho}{Dt} + \nabla \cdot \vec{V} = 0 \quad (2.4)$$

Consider grid on globe as shown in figure(1).

Let grid of following resolutions:

- $1^\circ \times 1^\circ \rightarrow 3 \times 10^6$ grid cells \therefore no. of variables $\rightarrow 7 \times 3 \times 10^6$.
- $5^\circ \times 5^\circ \rightarrow 1.3 \times 10^5$ grid cells \therefore no. of variables $\rightarrow 7 \times 1.3 \times 10^5$.
- $20^\circ \times 20^\circ \rightarrow 9 \times 10^3$ grid cells \therefore no. of variables $\rightarrow 7 \times 9 \times 10^3$.

- $25^\circ \times 25^\circ \rightarrow 6 \times 10^3$ grid cells \therefore no. of variables $\rightarrow 7 \times 6 \times 10^3$.

These are even larger than entire country, which means that we can't hope to find the change of variables with these grids. This we don't have a way to determine initial condition, if we try to use interpolation, it will cause errors which will grow with time since atmosphere is chaotic and dynamic system.



Figure 1. Figure showing the grid

3. Lecture 3 08/01/2025

$$u = \bar{u} + u' \quad (3.1)$$

Here, u is the velocity field, which is decomposed into a mean component \bar{u} and a fluctuating component u' .

Navier-Stokes Equation The general Navier-Stokes equation is given by:

$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} + w \frac{\partial u}{\partial z} - f v = \frac{1}{\rho} \frac{\partial \bar{P}}{\partial x} + \gamma \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} \right) \quad (3.2)$$

Reynolds-Averaged Navier-Stokes (RANS) Equation Applying Reynolds decomposition ($u = \bar{u} + u'$) and averaging leads to the RANS equation:

$$\underbrace{\frac{\partial \bar{u}}{\partial t}}_{\text{Local acceleration}} + \underbrace{\bar{u} \frac{\partial \bar{u}}{\partial x} + \bar{v} \frac{\partial \bar{u}}{\partial y} + \bar{w} \frac{\partial \bar{u}}{\partial z}}_{\text{Advection}} - \underbrace{\bar{f} v}_{\text{Coriolis force}} = \underbrace{\frac{1}{\rho} \frac{\partial \bar{P}}{\partial x}}_{\text{Pressure gradient force}} + \underbrace{\gamma \left(\frac{\partial^2 \bar{u}}{\partial x^2} + \frac{\partial^2 \bar{u}}{\partial y^2} + \frac{\partial^2 \bar{u}}{\partial z^2} \right)}_{\text{Viscous dissipation}} + \underbrace{\frac{1}{\rho} \left(\frac{\partial (-\rho \bar{u}'u')}{\partial x} + \frac{\partial (-\rho \bar{u}'v')}{\partial y} + \frac{\partial (-\rho \bar{u}'w')}{\partial z} \right)}_{\text{Reynolds stress tensor}} \quad (3.3)$$

The Reynolds stress tensor represents the transport of momentum due to turbulent fluctuations.

Nonlinear Term Expansion Expanding the nonlinear term $u \frac{\partial u}{\partial x}$ using Reynolds decomposition:

$$\begin{aligned} u \frac{\partial u}{\partial x} &= (\bar{u} + u') \frac{\partial (\bar{u} + u')}{\partial x} \\ &= \bar{u} \frac{\partial \bar{u}}{\partial x} + u' \frac{\partial \bar{u}}{\partial x} + \bar{u} \frac{\partial u'}{\partial x} + u' \frac{\partial u'}{\partial x} \end{aligned}$$

Applying Reynolds averaging rules:

$$\begin{aligned} \bar{u} &= \overline{\bar{u} + u'} \\ \bar{u} &= \bar{\bar{u}} + \bar{u'} \\ \bar{u} &= \bar{u} + \bar{u'} \Rightarrow \bar{u'} = 0. \end{aligned}$$

Thus, the fluctuating component u' averages out to zero over time, leaving only the mean component \bar{u} in the averaged equations.

We have,

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} = 0 \quad (3.4)$$

Substituting u , v and w in above Eq.(3.4), we get:

$$\begin{aligned} \frac{\partial (\bar{u} + u')}{\partial x} + \frac{\partial (\bar{v} + v')}{\partial y} + \frac{\partial (\bar{w} + w')}{\partial z} &= 0 \\ \frac{\partial \bar{u}}{\partial x} + \frac{\partial \bar{v}}{\partial y} + \frac{\partial \bar{w}}{\partial z} &= 0 \end{aligned} \quad (3.5)$$

The term $\frac{\partial (\overline{u'u'})}{\partial t}$ represents the rate of change of kinetic energy per unit mass due to turbulent fluctuations. It can be expressed as:

$$\frac{\partial (\overline{u'u'})}{\partial t} = \frac{\partial (\rho \overline{u'u'})}{\partial y} + \dots$$

This term involves higher-order correlations between velocity fluctuations, which complicates the equation system.

The closure problem arises in the Reynolds-Averaged Navier-Stokes (RANS) equations because the number of dependent variables (unknowns) exceeds the number of equations available. For instance: $-\bar{u}$ is an unknown. $-\bar{u}'v'$ (a Reynolds stress term) introduces additional unknowns.

To resolve this, closure models are used, which provide approximations for higher-order terms based on known variables.

For example, consider the term $\bar{u}'w'$. Using a simple closure model:

$$\bar{u}'w' = -k \frac{\partial \bar{u}}{\partial x},$$

where k is a proportionality constant (often related to eddy viscosity). Here, \bar{u} is already an unknown, so no additional variables are introduced, avoiding further complexity.

This is an example of first-order closure where higher-order terms are approximated using first-order variables.

Types of Closure Models

1. First-Order Closure:

- Simplifies higher-order terms using known variables and gradients (e.g., eddy viscosity models).
- Example: $\bar{u}'w' = -k \frac{\partial \bar{u}}{\partial x}$.
- Advantage: Computationally efficient but may lack accuracy in complex flows.

2. One-Point Closure:

- Approximates turbulence at a single point using local flow properties.
- Example: Mixing length models, where turbulent viscosity is proportional to local shear.

3. Second-Order Closure:

- Directly models second-order correlations like $\bar{u'u'}$ and $\bar{u'v'}$ by solving additional transport equations.
- Provides higher accuracy but increases computational cost.
- Example: Reynolds stress models (RSM), where additional equations are solved for Reynolds stresses.

4. Lecture 4 15/01/2025

$$\frac{d^2\theta}{dt^2} + \omega^2\theta = 0 \quad (4.1)$$

Initial conditions:

$$\theta(t=t_0) = \theta_0$$

$$\dot{\theta}(t=t_0) = \omega_0$$

We can rewrite this equation into two 1st-order ODEs,

Let $\frac{\theta}{dt} = p$, then

$$\frac{dp}{dt} + \omega^2\theta = 0 \quad (i)$$

$$\frac{d\theta}{dt} = p \quad (ii)$$

Initial conditions become:

$$\theta(t=t_0) = \theta_0$$

$$p(t=t_0) = \omega_0$$

4.1 Forward difference

Invoking Taylor series expansion for $f(t+t_0)$:

$$\left. \begin{aligned} f(t+t_0) &= f(t_0) + (t+t_0) \frac{\partial f}{\partial t} \Big|_{t=t_0} \\ &\quad + \frac{(t+t_0)^2}{2!} \frac{\partial^2 f}{\partial t^2} \Big|_{t=t_0} + \dots \\ f(t+\Delta t) &= f(t_0) + \Delta t \frac{\partial f}{\partial t} \Big|_{t=t_0} \\ &\quad + \frac{(\Delta t)^2}{2!} \frac{\partial^2 f}{\partial t^2} \Big|_{t=t_0} + \dots \end{aligned} \right\} \quad (4.2)$$

we will get;

$$\begin{aligned} p(t+t_0) &\approx p(t_0) + \Delta t \frac{\partial p}{\partial t} \Big|_{t=t_0} \\ p(t+t_0) &\approx p(t_0) + (t-t_0) \frac{\partial p}{\partial t} \Big|_{t=t_0} \\ \frac{\partial p}{\partial t} \Big|_{t=t_0} &\approx \frac{p(t+t_0) - p(t_0)}{(t-t_0)} \\ \frac{\partial p}{\partial t} \Big|_{t=t_0} &\approx \frac{p(t_1) - p(t_0)}{\Delta t} \end{aligned} \quad (4.3)$$

Eq.(4.3) is called **Forward difference**.

Order of Forward difference is $O(\Delta t)$.

Similarly Forward difference for θ ,

$$\begin{aligned} \frac{\partial \theta}{\partial t} \Big|_{t=t_0} &\approx \frac{\theta(t+t_0) - \theta(t_0)}{(t-t_0)} \\ \frac{\partial \theta}{\partial t} \Big|_{t=t_0} &\approx \frac{\theta(t_1) - \theta(t_0)}{\Delta t} \end{aligned} \quad (4.4)$$

From Eq.(i) and Eq.(4.3):

$$\begin{aligned} \frac{p(t+t_0) - p(t_0)}{(t-t_0)} + \omega^2\theta(t_0) &= 0 \\ p(t+t_0) &= p(t_0) - (t-t_0)\omega^2\theta(t_0) \\ p(t_1) &= p(t_0) - \Delta t\omega^2\theta(t_0) \end{aligned} \quad (4.5)$$

From Eq.(ii) and Eq.(4.4):

$$\begin{aligned} \frac{\theta(t+t_0) - \theta(t_0)}{(t-t_0)} &= p(t_0) \\ \theta(t+t_0) &= \theta(t_0) - (t-t_0)p(t_0) \\ \theta(t_1) &= \theta(t_0) - \Delta t p(t_0) \end{aligned} \quad (4.6)$$

4.2 Backward difference

Invoking Taylor series expansion for $f(t-t_0)$:

$$\left. \begin{aligned} f(t-t_0) &= f(t_0) - (t-t_0) \frac{\partial f}{\partial t} \Big|_{t=t_0} \\ &\quad + \frac{(t-t_0)^2}{2!} \frac{\partial^2 f}{\partial t^2} \Big|_{t=t_0} + \dots \\ f(t-\Delta t) &= f(t_0) - \Delta t \frac{\partial f}{\partial t} \Big|_{t=t_0} \\ &\quad + \frac{(\Delta t)^2}{2!} \frac{\partial^2 f}{\partial t^2} \Big|_{t=t_0} + \dots \end{aligned} \right\} \quad (4.7)$$

we will get;

$$\begin{aligned} p(t-t_0) &\approx p(t_0) - \Delta t \frac{\partial p}{\partial t} \Big|_{t=t_0} \\ p(t-t_0) &\approx p(t_0) - (t-t_0) \frac{\partial p}{\partial t} \Big|_{t=t_0} \\ \frac{\partial p}{\partial t} \Big|_{t=t_0} &\approx \frac{p(t_0) - p(t-t_0)}{(t-t_0)} \\ \frac{\partial p}{\partial t} \Big|_{t=t_0} &\approx \frac{p(t_0) - p(t_{-1})}{\Delta t} \end{aligned} \quad (4.8)$$

Eq.(4.8) is called **Backward difference**.

Order of Backward difference is $O(\Delta t)$.

Similarly Backward difference for θ ,

$$\begin{aligned} \frac{\partial \theta}{\partial t} \Big|_{t=t_0} &\approx \frac{\theta(t_0) - \theta(t-t_0)}{(t-t_0)} \\ \frac{\partial \theta}{\partial t} \Big|_{t=t_0} &\approx \frac{\theta(t_0) - \theta(t_{-1})}{\Delta t} \end{aligned} \quad (4.9)$$

From Eq.(i) and Eq.(4.8):

$$\begin{aligned} \frac{p(t+t_0) - p(t_0)}{(t-t_0)} + \omega^2\theta(t_0) &= 0 \\ p(t+t_0) &= p(t_0) - (t-t_0)\omega^2\theta(t_0) \\ p(t_1) &= p(t_0) - \Delta t\omega^2\theta(t_0) \end{aligned} \quad (4.10)$$

From Eq.(ii) and Eq.(4.9):

$$\begin{aligned} \frac{\theta(t+t_0) - \theta(t_0)}{(t-t_0)} &= p(t_0) \\ \theta(t+t_0) &= \theta(t_0) - (t-t_0)p(t_0) \\ \theta(t_1) &= \theta(t_0) - \Delta t p(t_0) \end{aligned} \quad (4.11)$$

4.3 Current difference

The current difference method is a combination of the forward and backward difference methods, where we approximate the

values at the current time using both the forward and backward information.

Using forward difference:

$$\left. \frac{d\theta}{dt} \right|_{t=t_0} = p(t_0) = \text{known} = p(t_0) - \Delta t \omega^2 \theta(t_0) \quad (4.12)$$

Using backward difference:

$$\left. \frac{d\theta}{dt} \right|_{t=t_0} = \frac{\theta(t_1) - \theta(t - \Delta t)}{\Delta t} \quad (4.13)$$

From Eq.(4.12) and Eq.(4.13), we can combine both the equations to get:

$$\begin{aligned} \frac{\theta(t_1) - \theta(t - \Delta t)}{\Delta t} &= p(t_0) - \Delta t \omega^2 \theta(t_0) \\ \theta(t_1) &= \theta(t - \Delta t) + \Delta t [p(t_0) - \Delta t \omega^2 \theta(t_0)] \end{aligned} \quad (4.14)$$

In Eq.(4.14) all the terms on the RHS are known, allowing us to compute the value of θ at time (t_1) .

Thus, we obtain a method to compute the new value of θ based on the current and past time steps.

5. Lecture 5 20/01/2025

$$\left. \begin{aligned} f(x+\Delta x) &= f(x) + \Delta x \frac{\partial f}{\partial x} \Big|_{x=x_0} \\ &\quad + \frac{(\Delta x)^2}{2!} \frac{\partial^2 f}{\partial x^2} \Big|_{x=x_0} \\ &\quad + \frac{(\Delta x)^3}{3!} \frac{\partial^3 f}{\partial x^3} \Big|_{x=x_0} + \dots \end{aligned} \right\} \quad (5.1)$$

$$\left. \begin{aligned} f(x-\Delta x) &= f(x) - \Delta x \frac{\partial f}{\partial x} \Big|_{x=x_0} \\ &\quad + \frac{(\Delta x)^2}{2!} \frac{\partial^2 f}{\partial x^2} \Big|_{x=x_0} \\ &\quad - \frac{(\Delta x)^3}{3!} \frac{\partial^3 f}{\partial x^3} \Big|_{x=x_0} + \dots \end{aligned} \right\} \quad (5.2)$$

Using Eq.(5.1),

$$\frac{df}{dx} \Big|_{x=x_0} \simeq \left[\frac{f(x+\Delta x) - f(x)}{\Delta x} \right] + O(\Delta x) \quad (5.3)$$

Similarly, using Eq.(5.2), one obtain,

$$\frac{df}{dx} \Big|_{x=x_0} \simeq \left[\frac{f(x) - f(x-\Delta x)}{\Delta x} \right] + O(\Delta x) \quad (5.4)$$

Subtracting Eq.(5.2) from Eq.(5.1), we get,

$$\frac{df}{dx} \simeq \left[\frac{f(x+\Delta x) + f(x-\Delta x)}{2\Delta x} \right] + O(\Delta x^2) \quad (5.5)$$

Adding Eq.(5.1) and Eq.(5.2), we get,

$$\frac{d^2 f}{dx^2} \simeq \left[\frac{f(x+\Delta x) - 2f(x) + f(x-\Delta x)}{(\Delta x)^2} \right] + O(\Delta x^2) \quad (5.6)$$

$$\left. \begin{aligned} f(x+\Delta x, t) &= f(x, t) + \Delta x \frac{\partial f(x, t)}{\partial x} \Big|_{x=x_0} \\ &\quad + \frac{(\Delta x)^2}{2!} \frac{\partial^2 f(x, t)}{\partial x^2} \Big|_{x=x_0} \\ &\quad + \frac{(\Delta x)^3}{3!} \frac{\partial^3 f(x, t)}{\partial x^3} \Big|_{x=x_0} + \dots \end{aligned} \right\} \quad (5.7)$$

$$\left. \begin{aligned} f(x-\Delta x, t) &= f(x, t) - \Delta x \frac{\partial f(x, t)}{\partial x} \Big|_{x=x_0} \\ &\quad + \frac{(\Delta x)^2}{2!} \frac{\partial^2 f(x, t)}{\partial x^2} \Big|_{x=x_0} \\ &\quad - \frac{(\Delta x)^3}{3!} \frac{\partial^3 f(x, t)}{\partial x^3} \Big|_{x=x_0} + \dots \end{aligned} \right\} \quad (5.8)$$

5.1 Space difference

From Eq.(5.7) and Eq.(5.8) respectively by difference equation w.r.t 1-direction, say x, we obtain **Space difference**:

$$\frac{df}{dx} \Big|_{x=x_0} \simeq \left[\frac{f(x+\Delta x, t) - f(x, t)}{\Delta x} \right] + O(\Delta x) \quad (5.9)$$

$$\frac{df}{dx} \Big|_{x=x_0} \simeq \left[\frac{f(x+\Delta x, t) - f(x, t)}{\Delta x} \right] + O(\Delta x) \quad (5.10)$$

Subtracting Eq.(5.8) from Eq.(5.7), we get,

$$\frac{df}{dx} \simeq \left[\frac{f(x+\Delta x, t) + f(x-\Delta x, t)}{2\Delta x} \right] + O(\Delta x^2) \quad (5.11)$$

Adding Eq.(5.7) and Eq.(5.8), we get,

$$\frac{d^2 f}{dx^2} \simeq \left[\frac{f(x+\Delta x, t) - 2f(x, t) + f(x-\Delta x, t)}{(\Delta x)^2} \right] + O(\Delta x^2) \quad (5.12)$$

5.2 Time difference

Similarly, From Eq.(5.7) and Eq.(5.8) respectively, difference equation w.r.t time (t), we obtain **Time difference**:

$$\frac{df}{dt} \Big|_{t=t_0} \simeq \left[\frac{f(x, t+\Delta t) - f(x, t)}{\Delta t} \right] + O(\Delta t) \quad (5.13)$$

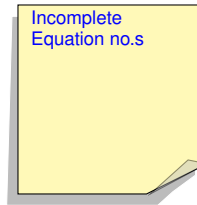
$$\frac{df}{dt} \Big|_{t=t_0} \simeq \left[\frac{f(x, t+\Delta t) - f(x, t)}{\Delta t} \right] + O(\Delta t) \quad (5.14)$$

$$\frac{df}{dt} \simeq \left[\frac{f(x, t+\Delta t) + f(x, t-\Delta t)}{2\Delta t} \right] + O(\Delta t^2) \quad (5.15)$$

$$\frac{d^2 f}{dt^2} \simeq \left[\frac{f(x, t+\Delta t) - 2f(x, t) + f(x, t-\Delta t)}{(\Delta t)^2} \right] + O(\Delta t^2) \quad (5.16)$$

5.3 Explicit form of second order PDE

$$A \frac{\partial^2 f}{\partial x^2} + B \frac{\partial^2 f}{\partial x \partial y} + C \frac{\partial^2 f}{\partial y^2} + D \frac{\partial f}{\partial x} + E \frac{\partial f}{\partial x} + F f = G \quad (5.17)$$



6. Lecture 6 21/01/2025

6.1 1-D Linear Advection equation

$$\frac{\partial f}{\partial t} + u \frac{\partial f}{\partial x} = 0 \quad (6.1)$$

where

f is fluid property

u is x-component of fluid velocity

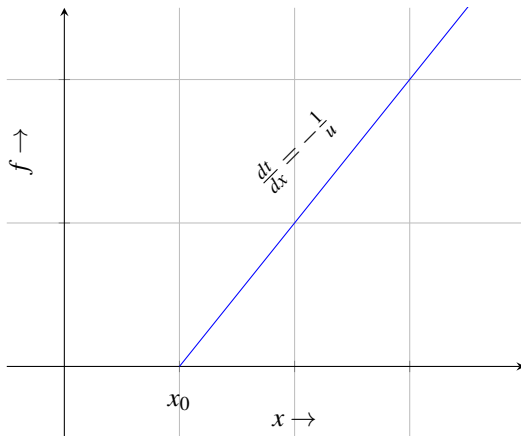


Figure 2. Path line or trajectory of fluid element

$$\frac{dx}{dt} = u = \text{constant} \quad (6.2)$$

Eq.(6.2) is called **characteristic equation**.

Integrating Eq.(6.2) w.r.t time, we get:

$$x = x_0 + \int_{t_0}^t u dt \quad (6.3)$$

Eq.(6.3) is called equation of pathline as shown in Fig2.

Substituting, $u = \frac{dx}{dt}$ in Eq.(6.1), we obtain:

$$\frac{\partial f}{\partial t} + \frac{dx}{dt} \frac{\partial f}{\partial x} = 0 \quad (6.4)$$

$$\frac{Df}{Dt} = 0 \quad (6.4)$$

Eq.(6.4) implies the property f is conserved following the motion of fluid element.

6.2 Triangular Property

1. **Hyperbolic:** 1st order partial equation → 1 family of characteristic equations in real domain.
2. **Hyperbolic:** 2nd order partial equation → 2 distinct and real set of characteristic equations.
3. **Parabolic:** 2nd order partial equation → 2 equal and real set of characteristic equations.
4. **Elliptical:** 2nd order partial equation → 2 distinct and complex set of characteristic equations.

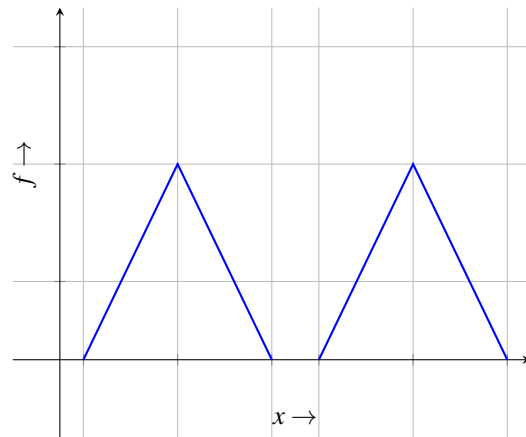
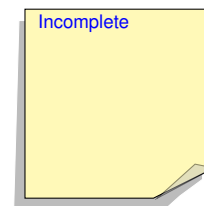


Figure 3. Triangular property

$$\frac{\partial f}{\partial t} + u \frac{\partial f}{\partial x} = 0 \quad \begin{cases} u = \text{constant} & \Rightarrow \text{linear PDE} , \\ u = u(x, t) & \Rightarrow \text{linear PDE} , \\ u = u(x, t, f) & \Rightarrow \text{quasi-linear PDE} \end{cases}$$

$$a(x, t, f) \frac{\partial f}{\partial t} + b(x, t, f) \frac{\partial f}{\partial x} = 0 \quad (6.5)$$

Above Eq.(6.5) is quasi-linear PDE, having characteristic equation in real domain $\Rightarrow \frac{dx}{dt} = \frac{b}{a}$



7. Lecture 7 22/01/2025

General quasi-linear 2^{nd} order PDE:

$$A \frac{\partial^2 f}{\partial x^2} + B \frac{\partial^2 f}{\partial x \partial y} + C \frac{\partial^2 f}{\partial y^2} + D \frac{\partial f}{\partial x} + E \frac{\partial f}{\partial y} + Ff = G \quad (7.1)$$

i.e. A, B, C can be function of $x, y, f, \frac{\partial f}{\partial x}$ and $\frac{\partial f}{\partial y}$.

To find sign of discriminant $B^2 - 4AC$ tells the classification of equation:

$$B^2 - 4AC \begin{cases} > 0, & \text{Hyperbolic PDE} \\ = 0, & \text{Parabolic PDE} \\ < 0, & \text{Elliptical PDE} \end{cases}$$

This is analogous to general equation of conic-section curves. Which is general by Eq.(7.2)

$$Ay^2 + Bxy + Cx^2 + Dx + Ey + F = 0 \quad (7.2)$$

$$B^2 - 4AC \begin{cases} > 0, & \text{Hyperbola} \\ = 0, & \text{Parabola} \\ < 0, & \text{Ellipse} \end{cases}$$

$$df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy \quad (7.3)$$

$$d\left(\frac{\partial f}{\partial x}\right) = \frac{\partial^2 f}{\partial x^2} dx + \frac{\partial^2 f}{\partial x \partial y} dy \quad (7.4)$$

$$d\left(\frac{\partial f}{\partial y}\right) = \frac{\partial^2 f}{\partial x \partial y} dx + \frac{\partial^2 f}{\partial y^2} dy \quad (7.5)$$

Unknown in Eq.(7.3), Eq.(7.4) and Eq.(7.5) are 2^{nd} order derivatives.

From Eq.(7.1),

$$A \frac{\partial^2 f}{\partial x^2} + B \frac{\partial^2 f}{\partial x \partial y} + C \frac{\partial^2 f}{\partial y^2} = -D \frac{\partial f}{\partial x} - E \frac{\partial f}{\partial y} - Ff + G \quad (7.6)$$

From Eq.(7.4),

$$\frac{\partial^2 f}{\partial x^2} dx + \frac{\partial^2 f}{\partial x \partial y} dy = d\left(\frac{\partial f}{\partial x}\right) \quad (7.7)$$

From Eq.(7.5),

$$\frac{\partial^2 f}{\partial x \partial y} dx + \frac{\partial^2 f}{\partial y^2} dy = d\left(\frac{\partial f}{\partial y}\right) \quad (7.8)$$

Matrix representation of Eq.(7.6), Eq.(7.7) and Eq.(7.8):

$$\underbrace{\begin{bmatrix} A & B & C \\ dx & dy & 0 \\ 0 & dx & dy \end{bmatrix}}_{\det(\mathbf{A})=0} \begin{bmatrix} \frac{\partial^2 f}{\partial x^2} \\ \frac{\partial^2 f}{\partial x \partial y} \\ \frac{\partial^2 f}{\partial y^2} \end{bmatrix} = \begin{bmatrix} -D \frac{\partial f}{\partial x} - E \frac{\partial f}{\partial y} - Ff + G \\ d\left(\frac{\partial f}{\partial x}\right) \\ d\left(\frac{\partial f}{\partial y}\right) \end{bmatrix}.$$

Determinant of (\mathbf{A}) should be equal to zero, i.e.,

$$\begin{aligned} \det(\mathbf{A}) &= 0 \\ A(dy)^2 - B(dxdy) + C(dx)^2 &= 0 \\ A\left(\frac{dy}{dx}\right)^2 - B\left(\frac{dy}{dx}\right) + C &= 0 \end{aligned} \quad (7.9)$$

Solution of above Eq.(7.9) are 2 characteristic equations:

$$\frac{dy}{dx} = \frac{B \pm \sqrt{B^2 - 4AC}}{2A}$$

if $B^2 - 4AC > 0 \Rightarrow 2$ distinct Real roots

Family of char. curve $\in \mathbb{R}$

Hyperbolic PDE

if $B^2 - 4AC = 0 \Rightarrow$ Real and equal roots

1 Family of char. curve $\in \mathbb{R}$

Parabolic PDE

if $B^2 - 4AC < 0 \Rightarrow$ Imaginary roots

Family of char. curves $\in \mathbb{C}$

Elliptic PDE